ELSEVIER

Journal of Econometrics 108 (2002) 395

JOURNAL OF Econometrics

www.elsevier.com/locate/econbase

Author index to volume 108

Atkinson, S.E., Primont, D., Stochastic estimation of firm technology, inefficiency, and productivity growth using shadow cost and distance functions 203
Barnett, W.A., Tastes and technology: curvature is not sufficient for regularity 199
Biewen, M., Bootstrap inference for inequality, mobility and poverty measurement 317
Blundell, R., Griffith, R., Windmeijer, F., Individual effects and dynamics in count data models 113
Boswijk, H.P., Lucas, A., Semi-nonparametric cointegration testing 253
Breitung, J., Nonparametric tests for unit roots and cointegration 343
Chib, S., Nardari, F., Shephard, N., Markov chain Monte Carlo methods for stochastic volatility models 281
Chu, C.-S.J., *see* Levin, A. 1
Gao, C., Lahiri, K., A note on the double k-class estimator in simultaneous equations 101
Griffith, R., *see* Blundell, R. 113
Jurajda, Š., Estimating the effect of unemployment insurance compensation on the labor market histories of displaced workers 227
Kiviet, J.F., *see* van Giersbergen, N.P.A. 133
Kurozumi, E., Testing for stationarity with a break 63
Lahiri, K., *see* Gao, C. 101
Levin, A., Lin, C.-F., James Chu, C.-S., Unit root tests in panel data: asymptotic and finite-sample properties 1
Lin, C.-F., *see* Levin, A. 1
Lucas, A., *see* Boswijk, H.P. 253
Marmol, F., Velasco, C., Trend stationarity versus long-range dependence in time series analysis 25
McGuirk, A., *see* Spanos, A. 365
Nardari, F., *see* Chib, S. 281
Phillips, P.C.B., *see* Xiao, Z. 43
Phillips, P.C.B., *see* Xiao, Z. 157
Primont, D., *see* Atkinson, S.E. 203
Shephard, N., *see* Chib, S. 281
Spanos, A., McGuirk, A., The problem of near-multicollinearity revisited: erratic vs systematic volatility 365
Velasco, C., *see* Marmol, F. 25
Windmeijer, F., *see* Blundell, R. 113
Xiao, Z., Phillips, P.C.B., A CUSUM test for cointegration using regression residuals 43
Xiao, Z., Phillips, P.C.B., Higher order approximations for Wald statistics in time series regressions with integrated processes 157
van Giersbergen, N.P.A., Kiviet, J.F., How to implement the bootstrap in static or stable dynamic regression models: test statistic versus confidence region approach 133

0304-4076/02/$ - see front matter
PII: S0304-4076(02)00072-6